

INFORMATION DISCLOSURE STATEMENT BY APPLICANT (Not for submission under 37 CFR 1.99)	Application Number		10812055
	Filing Date		2004-03-30
	First Named Inventor	Reinhard H.H. POETZSCH	
	Art Unit	3692	
	Examiner Name	Ann E. LOFTUS	
	Attorney Docket Number	11884/415801	

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1	David F. DeRosa, "Currency Derivatives: Pricing Theory, Exotic Options, and Hedging Applications", John Wiley & Sons, Inc., Copyright © 1998, Published simultaneously in Canada, Chapter 18, "Pricing European Average Rate Currency Options", Edmond Levy, pps. 310-325.	<input type="checkbox"/>
2	Israel Nelken, "The Handbook of Exotic Options: Instruments, Analysis, and Applications", Irwin Professional Publishing, Copyright © Jess Lederman, Robert A. Klein, and Israel Nelken, 1996, Chapter 6, "Averaging Options, Valuation of Asian Options", pps. 179-185.	<input type="checkbox"/>
3	John C. Hull, "Options, Futures, & Other Derivatives", Fifth Edition, Prentice Hall, 2002, ISBN 0-13-009056-5, Chapter 18, "Numerical Procedures", pps. 410-414, Chapter 19, "Exotic Options", pps. 435-449, Chapter 20, "More On Models And Numerical Procedures", pps. 456-479.	<input type="checkbox"/>

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